

EXHIBIT 6



Credit Suisse Funds AG

SAAF II (CH)

Contractual umbrella fund under Swiss law with special risk (Type:
"Miscellaneous funds for alternative investment")

Audited liquidation report as of June 30th,
2012 for the SAAF II (CH) Global Fund
(in Liquidation) sub-fund

The SAAF II (CH) – Umbrella Fund with special risk is an umbrella Fund of the "Miscellaneous funds for alternative investment" type, which comprises multiple sub-funds. Each sub-fund can follow a non-traditional investment strategy, the risk of which is not comparable with that of collective capital investments of the "securities fund" type.

The currently issued sub-funds invest mainly in various open and closed collective capital investments, which do not follow traditional investment strategies and which cannot employ traditional investment technology (non-traditional target funds) and whose risks are not comparable with that of collective capital investments of the "securities fund" type. Most of the non-traditional target funds are governed by the law of countries whose legal framework conditions and oversight do not correspond to the standard that applies in Switzerland. Investors in these funds must be prepared and in the position to accept capital losses of the invested amounts. Investors are expressly made aware of the risk indications contained in the prospectus. The fund management endeavors to minimize these risks through diversification as well as strict selection of the target funds. Notwithstanding a strict selection, there are chances that a total loss can occur for individual sub-funds.

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Management and Bodies

Fund management

Schweizerische Gesellschaft für
Kapitalanlagen SGKAG
Claridenstrasse 19
8002 Zurich

Custodian bank

Clariden Leu AG
Bahnhofstrasse 32
8001 Zurich

Board of Directors

Heinz Hofmann,
Chairman

Martin Klaus,
Deputy Chairman

Emil Stark,
Member

Audit company

KPMG AG
Badenerstrasse 172
8004 Zurich

Management

Markus Hafner,
Chief Executive Officer

Hansueli Halter,
Deputy Executive Officer

Dr. Jürg Leu
Member

Information regarding third parties

Delegation of the investment decisions

The investment decisions of the Fund are delegated to Credit Suisse AG, Zurich, a daughter company of the Credit Suisse Group.

Delegation of further sub-tasks

The Fund Management has contractually delegated further sub-tasks, such as distribution and marketing, to Credit Suisse AG, Zurich

Short overview SAAF II (CH) Global Fund (in Liquidation)

Key figures

SAAF II (CH) Global Fund CHF-Class

| Reporting period | from to | 01/01/2012 06/30/2012 | 01/01/2011 12/31/2011 | 01/01/2010 12/31/2010 |
|--|------------|--------------------------|--------------------------|--------------------------|
| Net assets of the Fund in Millions (USD) | | 0.47 | 0.72 | 5.78 |
| Units outstanding | | 58,557.848 | 58,557.848 | 58,557.848 |
| Asset value per unit in CHF | | 7.65 | 11.44 | 91.94 |
| Distribution per unit in CHF | | 0.00 | 0.00 | 0.00 |
| Total Expense Ratio (TER)* | | n/a | n/a | n/a |
| Portfolio Turnover Rate (PTR) | | -15.43 % | -17.69 % | 92.14 % |

SAAF II (CH) Global Fund EUR-Class

| Reporting period | from To | 01/01/2012 06/30/2012 | 01/01/2011 12/31/2011 | 01/01/2010 12/31/2010 |
|--|------------|--------------------------|--------------------------|--------------------------|
| Net assets of the Fund in Millions (USD) | | 1.34 | 2.05 | 16.62 |
| Units outstanding | | 125,339.417 | 125,339.417 | 125,339.417 |
| Asset value per unit in EUR | | 8.43 | 12.60 | 98.85 |
| Distribution per unit in EUR | | 0.00 | 0.00 | 0.00 |
| Total Expense Ratio (TER)* | | n/a | n/a | n/a |
| Portfolio Turnover Rate (PTR) | | -15.43 % | -17.69 % | 92.14 % |

SAAF II (CH) Global Fund USD-Class

| Reporting period | from To | 01/01/2012 06/30/2012 | 01/01/2011 12/31/2011 | 01/01/2010 12/31/2010 |
|--|------------|--------------------------|--------------------------|--------------------------|
| Net assets of the Fund in Millions (USD) | | 1.99 | 2.89 | 21.73 |
| Units outstanding | | 140,815.873 | 140,815.873 | 140,815.873 |
| Asset value per unit in USD | | 14.16 | 20.50 | 154.34 |
| Distribution per unit in USD | | 0.00 | 0.00 | 0.00 |
| Total Expense Ratio (TER)* | | n/a | n/a | n/a |
| Portfolio Turnover Rate (PTR) | | -15.43 % | -17.69 % | 92.14 % |

* At the present time, the TER cannot be indicated, inasmuch as no data is available for the large majority of the target funds.

Commission rates

| SAAF II (CH) Global Fund CHF-Class | 06/30/2012 | 12/31/2011 |
|--|------------|------------|
| Management commission p.a. | 0.000 % | 0.000 % |
| Management commission on target fund max. p.a. | 3.000 % | 3.000 % |
| SAAF II (CH) Global Fund EUR-Class | 06/30/2012 | 12/31/2011 |
| Management commission p.a. | 0.000 % | 0.000 % |
| Management commission on target fund max. p.a. | 3.000 % | 3.000 % |
| SAAF II (CH) Global Fund USD-Class | 06/30/2012 | 12/31/2011 |
| Management commission p.a. | 0.000 % | 0.000 % |
| Management commission on target fund max. p.a. | 3.000 % | 3.000 % |

Fund performance SAAF II (CH) Global Fund (in Liquidation)

| Fund performance SAAF II (CH) Global Fund CHF-Class | Fund | Benchmark |
|---|----------|-----------|
| 2012 | -33.13 % | 0.02 % |
| 2011 | -5.33 % | 0.20 % |
| 2010 | -2.68 % | 0.16 % |
| 2009 | 6.84 % | 0.50 % |
| 2008 | -21.95 % | 2.70 % |
| 2007 | 4.30 % | 2.44 % |

| Fund performance SAAF II (CH) Global Fund EUR-Class | Fund | Benchmark |
|---|----------|-----------|
| 2012 | -33.10 % | 0.46 % |
| 2011 | -4.61 % | 0.17 % |
| 2010 | -2.53 % | 0.47 % |
| 2009 | 7.65 % | 1.44 % |
| 2008 | -20.26 % | 4.86 % |
| 2007 | 5.77 % | 4.20 % |

| Fund performance SAAF II (CH) Global Fund USD-Class | Fund | Benchmark |
|---|----------|-----------|
| 2012 | -30.93 % | 0.25 % |
| 2011 | -2.85 % | 0.28 % |
| 2010 | -2.04 % | 0.29 % |
| 2009 | 7.80 % | 0.94 % |
| 2008 | -20.93 % | 3.45 % |
| 2007 | 7.14 % | 5.45 % |

Benchmark: CGBI WMMI SWISS FRANC 3 MTH EURO DEP.(L)

Benchmark: CGBI WMMI EURO 3 MTH EURO DEP.(L)

Benchmark: CGBI WMMI US \$ 3 MTH EURO DEP.(L)

Legal notices: Historical performance does not represent an indication for current or future performance. The performance data are therefore not reflected in the commissions and costs that are collected upon issuance and redemption of the units.

Security number/ISIN/Bloomberg-Ticker

| | | | |
|---------|--------------|------------|------------------------------------|
| 2009898 | CH0020098981 | LPGLBCHSW | SAAF II (CH) Global Fund CHF-Class |
| 2005644 | CH0020056443 | LPGLBEUSW | SAAF II (CH) Global Fund EUR-Class |
| 795536 | CH0007955369 | LEUPRIM SW | SAAF II (CH) Global Fund USD-Class |

Progress report SAAF II (CH) Global Fund (in Liquidation) from January 1st, 2012 to June 30th, 2012

Review

As of December 20th, 2010, Schweizerische Gesellschaft für Kapitalanlagen SGK AG as the fund management company and Clariden Leu AG as the custodian bank have decided to wind up the SAAF II (CH) Global Fund. We have sold all liquid hedge fund positions in the first quarter of 2011 and made two partial repayments over the course of the year 2011. In the first semester of 2012, we were also able to dispose of all illiquid residual positions (“Side Pockets”) on the secondary market. Over the course of the second quarter, the SAAF II (CH) Global Fund has also received the definitive payments from 2011 redemptions (hedge funds are entitled to hold back a portion of the sales proceeds (5 – 10%) until the audit is concluded).

Balance sheet SAAF II (CH) Global Fund (in Liquidation) as of June 30th, 2012

| Balance sheet | | 06/30/2012 | 12/31/2011 |
|---|------|---------------------|----------------------|
| | | USD | USD |
| Bank deposits at sight | | 3,824,707.18 | 2,913,315.84 |
| Bank time deposits | | 0.00 | 0.00 |
| Securities | | | |
| Shares and miscellaneous equity securities and interests | | 0.00 | 0.00 |
| Units of other collective capital investments | | 0.00 | 2,817,321.39 |
| Derivative financial instruments | | 0.00 | 0.00 |
| Miscellaneous financial assets | | 673.75 | 175.86 |
| Total assets | | 3,825,380.93 | 5,730,813.09 |
| Bank liabilities | | 0.00 | -48,387.12 |
| Other liabilities | | -17,115.69 | -28,873.92 |
| Net assets at the end of the reporting period | | 3,808,265.24 | 5,653,552.05 |
| Variation of the net assets | from | 01/01/2012 | 01/01/2011 |
| | to | 06/30/2012 | 12/31/2011 |
| | | USD | USD |
| Net assets at the start of the reporting period | | 5,653,552.05 | 44,131,776.40 |
| Capital repayments | | 0.00 | -39,857,978.66 |
| Balance from transactions in units | | 0.00 | 0.00 |
| Overall performance | | -1,845,286.81 | 1,379,754.31 |
| Net assets at the end of the reporting period | | 3,808,265.24 | 5,653,552.05 |
| Development of units outstanding - SAAF II (CH) Global Fund CHF-Class | | Number | Number |
| Portfolio at the beginning of the reporting period | | 58,557.848 | 58,557.848 |
| Units issued | | 0.000 | 0.000 |
| Units redeemed | | 0.000 | 0.000 |
| Portfolio at the end of the reporting period | | 58,557.848 | 58,557.848 |
| Net asset value per unit in CHF | | 7.65 | 11.44 |
| Development of units outstanding - SAAF II (CH) Global Fund EUR-Class | | Number | Number |
| Portfolio at the beginning of the reporting period | | 125,339.417 | 125,339.417 |
| Units issued | | 0.000 | 0.000 |
| Units redeemed | | 0.000 | 0.000 |
| Portfolio at the end of the reporting period | | 125,339.417 | 125,339.417 |
| Net asset value per unit in EUR | | 8.43 | 12.60 |
| Development of units outstanding - SAAF II (CH) Global Fund USD-Class | | Number | Number |
| Portfolio at the beginning of the reporting period | | 140,815.873 | 140,815.873 |
| Units issued | | 0.000 | 0.000 |
| Units redeemed | | 0.000 | 0.000 |
| Portfolio at the end of the reporting period | | 140,815.873 | 140,815.873 |
| Net asset value per unit in USD | | 14.16 | 20.50 |

Further Information SAAF II (CH) Global Fund (in Liquidation)

| Derivatives | Underlying asset equivalent | % of the net fund assets | Underlying asset equivalent | % of the net fund assets |
|---|-----------------------------------|--------------------------------|-----------------------------------|--------------------------------|
| Commitment-Approach II | Current year | Current year | Previous year | Previous year |
| Gross derivative positions (commitment increasing): | | | | |
| - Market risk (risk of share value change) | 0.00 | 0.00 | 0.00 | 0.00 |
| - Market risk (risk of interest rate change) | 0.00 | 0.00 | 0.00 | 0.00 |
| - Credit risk | 0.00 | 0.00 | 0.00 | 0.00 |
| - Foreign exchange risk* | 0.00 | 0.00 | 0.00 | 0.00 |
| Gross derivative positions (Commitment reducing): | | | | |
| - Market risk (risk of share value change) | 0.00 | 0.00 | 0.00 | 0.00 |
| - Market risk (risk of interest rate change) | 0.00 | 0.00 | 0.00 | 0.00 |
| - Credit risk | 0.00 | 0.00 | 0.00 | 0.00 |
| - Foreign exchange risk* | 0.00 | 0.00 | 0.00 | 0.00 |
| Net derivative positions (Commitment increasing): | | | | |
| - Market risk (risk of share value change) | 0.00 | 0.00 | 0.00 | 0.00 |
| - Market risk (risk of interest rate change) | 0.00 | 0.00 | 0.00 | 0.00 |
| - Credit risk | 0.00 | 0.00 | 0.00 | 0.00 |
| - Foreign exchange risk* | 0.00 | 0.00 | 0.00 | 0.00 |
| Net derivative positions (Commitment reducing): | | | | |
| - Market risk (risk of share value change) | 0.00 | 0.00 | 0.00 | 0.00 |
| - Market risk (risk of interest rate change) | 0.00 | 0.00 | 0.00 | 0.00 |
| - Credit risk | 0.00 | 0.00 | 0.00 | 0.00 |
| - Foreign exchange risk* | 0.00 | 0.00 | 0.00 | 0.00 |

* In the aforementioned derivatives, the following foreign exchange futures are included for hedging of the foreign exchange risks for the following foreign currency tranches

CHF-Tranche

| | | | | |
|-----------------------|------|------|------|------|
| Commitment increasing | 0.00 | 0.00 | 0.00 | 0.00 |
| Commitment reducing | 0.00 | 0.00 | 0.00 | 0.00 |

EUR-Tranche

| | | | | |
|-----------------------|------|------|------|------|
| Commitment increasing | 0.00 | 0.00 | 0.00 | 0.00 |
| Commitment reducing | 0.00 | 0.00 | 0.00 | 0.00 |

Income statement SAAF II (CH) Global Fund (in Liquidation) from January 1st, 2012 to June 30th, 2012

| Income statement | from | 01/01/2012 | 01/01/2011 |
|---|------|-----------------------|---------------------|
| | to | 06/30/2012 | 12/31/2011 |
| | | USD | USD |
| Income | | | |
| Income from bank deposits | | 1,452.18 | 492.06 |
| Income from securities | | | |
| Structured products | | 0.00 | 0.00 |
| Units of other collective capital investments | | 0.00 | 0.00 |
| Purchase of current income upon issuance of units | | 0.00 | 0.00 |
| Total Income | | 1,452.18 | 492.06 |
| Expenses | | | |
| Interest payable | | -36.07 | 0.00 |
| Audit expense | | -5,585.41 | -28,873.92 |
| Regulatory compensation to the fund management | | 0.00 | -0.01 |
| Partial contribution of regulatory compensation to the fund management on realized capital gains and losses * | | 0.00 | 0.00 |
| Miscellaneous Expenses | | -1,876.09 | -851.10 |
| Adjustment of current income upon redemption of units | | 0.00 | 0.00 |
| Total expenses | | -7,497.57 | -29,725.03 |
| Net income | | -6,045.39 | -29,232.97 |
| Tax adjustments due to income from target fund | | 0.00 | 61,913.69 |
| Net income following adjustment income from target fund | | -6,045.39 | 32,680.72 |
| Partial contribution of regulatory compensation to the fund management on realized capital gains and losses * | | 0.00 | 0.00 |
| Compensation due to income from target fund | | 0.00 | -61,913.69 |
| Realized capital gains / losses - investments | | -16,364,079.96 | 3,699,312.77 |
| Realized capital gains / losses – foreign exchange | | -104,688.64 | 1,359,597.78 |
| Purchase of current capital gains upon issuance of units | | 0.00 | 0.00 |
| Adjustment of current capital gains upon redemption of units | | 0.00 | 0.00 |
| Realized income | | -16,474,813.99 | 5,029,677.58 |
| Unrealized capital gains and losses | | 14,629,527.18 | -3,649,923.27 |
| Total income | | -1,845,286.81 | 1,379,754.31 |

*Deductible costs in accordance with circular No. 24 Article 2.1.9.4.2

SAAFII (CH) Global Fund – Audited liquidation report as of June 30, 2012

| Distribution of income | from to | 01/01/2012 | 01/01/2011 |
|---|------------|-------------|------------|
| | | 06/30/2012 | 12/31/2011 |
| | | USD | USD |
| Net income of the accounting year | | -6,045.39 | 32,680.72 |
| Amount allocated with realized capital income (Article 29 Swiss tax withholding regulation) | | 6,045.39 | 0.00 |
| Capital gains of the accounting year destined for disbursement | | 0.00 | 0.00 |
| Capital gains of previous acct. years destined for disbursement | | 0.00 | 0.00 |
| Carry over from previous year | | 129,135.63 | 96,454.91 |
| Income available for distribution | | 129,135.63 | 129,135.63 |
| Disbursement | | | |
| Income foreseen for disbursement to investors | | -129,135.63 | 0.00 |
| Capital gains foreseen for disbursement to investors | | 0.00 | 0.00 |
| Balance carried forth | | 0.00 | 129,135.63 |

| Financial assets on hand for final disbursement | USD |
|---|---------------------|
| Bank deposits at sight | 3,824,707.18 |
| Securities | |
| Collective capital investments | 0.00 |
| Miscellaneous financial assets | 673.75 |
| Other liabilities | -17,115.69 |
| Total final disbursement | 3,808,265.24 |
| Liquidation disbursement SAAF II Global Fund CHF-Class | CHF |
| Income foreseen to be disbursed to the investor | 12,188.02 |
| Total income to be disbursed | 12,188.02 |
| Capital foreseen to be disbursed to the investor | 435,687.06 |
| Total capital to be disbursed | 435,687.06 |
| Number of units | 58,557.848 |
| Final payment | 7.65 |
| For unit holders residing in Switzerland or abroad who do not benefit from the bank declaration (affidavit) | |
| | CHF |
| Gross income subject to withholding tax | 0.21 |
| ./.. Withholding tax of 35 % | 0.07 |
| Net income | 0.14 |
| Final payment of capital and capital gains, withholding tax-free | 7.44 |
| Net payment per unit | 7.58 |
| For unit holders not residing in Switzerland, who do benefit from the bank declaration (affidavit) | |
| Income without deduction of the withholding tax | 0.21 |
| Final payment of capital and capital gains, withholding tax-free | 7.44 |
| Net payment per unit | 7.65 |

Liquidation disbursement SAAF II Global Fund EUR-Class **EUR**

| | |
|---|-----------|
| Income foreseen to be disbursed to the investor | 36,193.17 |
|---|-----------|

| | |
|-------------------------------------|------------------|
| Total income to be disbursed | 36,193.17 |
|-------------------------------------|------------------|

| | |
|--|--------------|
| Capital foreseen to be disbursed to the investor | 1,020,132.83 |
|--|--------------|

| | |
|--------------------------------------|---------------------|
| Total capital to be disbursed | 1,020,132.83 |
|--------------------------------------|---------------------|

| | |
|-----------------|-------------|
| Number of units | 125,339.417 |
|-----------------|-------------|

| | |
|---------------|------|
| Final payment | 8.43 |
|---------------|------|

For unit holders residing in Switzerland or abroad who do not benefit from the bank declaration (affidavit)

| | |
|--|-----|
| | EUR |
|--|-----|

| | |
|---|------|
| Gross income subject to withholding tax | 0.29 |
|---|------|

| | |
|------------------------------|------|
| ./.. Withholding tax of 35 % | 0.10 |
|------------------------------|------|

| | |
|-------------------|-------------|
| Net income | 0.19 |
|-------------------|-------------|

| | |
|--|------|
| Final payment of capital and capital gains, withholding tax-free | 8.14 |
|--|------|

| | |
|-----------------------------|-------------|
| Net payment per unit | 8.33 |
|-----------------------------|-------------|

For unit holders not residing in Switzerland, who do benefit from the bank declaration (affidavit)

| | |
|---|------|
| Income without deduction of the withholding tax | 0.29 |
|---|------|

| | |
|--|------|
| Final payment of capital and capital gains, withholding tax-free | 8.14 |
|--|------|

| | |
|-----------------------------|-------------|
| Net payment per unit | 8.43 |
|-----------------------------|-------------|

| | |
|--|---------------------|
| Liquidation disbursement SAAF II Global Fund USD-Class | USD |
| Income foreseen to be disbursed to the investor | 70,327.75 |
| Total income to be disbursed | 70,327.75 |
| Capital foreseen to be disbursed to the investor | 1,924,216.21 |
| Total capital to be disbursed | 1,924,216.21 |
| Number of units | 140,815.873 |
| Final payment | 14.16 |

For unit holders residing in Switzerland or abroad who do not benefit from the bank declaration (affidavit)

| | |
|--|--------------|
| | USD |
| Gross income subject to withholding tax | 0.50 |
| ./. Withholding tax of 35 % | 0.17 |
| Net income | 0.33 |
| Final payment of capital and capital gains, withholding tax-free | 13.66 |
| Net payment per unit | 13.99 |

For unit holders not residing in Switzerland, who do benefit from the bank declaration (affidavit)

| | |
|--|--------------|
| Income without deduction of the withholding tax | 0.50 |
| Final payment of capital and capital gains, withholding tax-free | 13.66 |
| Net payment per unit | 14.16 |

SAAF II (CH) Global Fund – Audited liquidation report as of June 30, 2012

**Composition of the portfolio and variations in holdings
SAAF II (CH) Global Fund (in Liquidation) from January 1st, 2012 to June 30th, 2012**

| Security description | Security number | 12/31/2011 Number / Nominal | Purchases 1) | Sales 2) | 06/30/2012 Number / Nominal | Currency | Market value | In % of total asset |
|--|-----------------|-----------------------------------|-----------------|-------------|-----------------------------------|----------|---------------------|------------------------------|
| Bank deposits | | | | | | | | |
| Bank deposits at sight | | | | | | | 3,824,707 | 99.98 |
| Bank time deposits | | | | | | | 0 | 0.00 |
| Total bank deposits | | | | | | | 3,824,707 | 99.98 |
| Miscellaneous financial assets | | | | | | | 673.75 | 0.02 |
| Total assets at the end of the reporting period | | | | | | | 3,825,381 | 100.00 |
| Bank liabilities | | | | | | | 0.00 | 0.00 |
| Other liabilities | | | | | | | -17,115.69 | -0.45 |
| Net assets at the end of the reporting period | | | | | | | 3,808,265.24 | 99.55 |
| Securities borrowed | | | | | | | | |
| None | | | | | | | 0 | 0.00 |
| Total securities borrowed | | | | | | | 0 | 0.00 |

1) incl. name changes, splits, mergers, conversions, gratuitous securities, stock dividends

2) incl. name changes, mergers, conversions, derecognition following expiration

Note to annual report: All differences in the totals are to be attributed to differences in rounding.

SAAFII(CH)GlobalFund – Audited liquidation report as of June 30, 2012

Transactions within the reporting period, without any impact on the security holdings as of June 30th, 2012

| Security description | Security number | 12/31/2011 Number / Nominal | Purchases 1) | Sales 2) | 06/30/2012 Number / Nominal | Currency | Market value | In % of total asset |
|---|-----------------|-----------------------------------|-----------------|-------------|-----------------------------------|----------|-----------------|------------------------------|
| Securities | | | | | | | | |
| Hedge Funds, which are not traded on a stock exchange or on another regulated market | | | | | | | | |
| Event Driven | | | | | | | | |
| Longacre SPV I Ltd. Series 01/09 | 3,043,590 | 98 | 0 | 98 | 0 | USD | 0 | 0.00 |
| Longacre SPV III Ltd. Series 07/09 | 10,426,633 | 201 | 0 | 201 | 0 | USD | 0 | 0.00 |
| Schultze Off. Fd. Cl. A S. 05/08 SP2 | 4,436,528 | 442 | 0 | 442 | 0 | USD | 0 | 0.00 |
| Schultze Off. Fd. Cl. A S. 05-11 | 13,234,460 | 136 | | 136 | 0 | USD | 0 | 0.00 |
| Schultze Off. Fd. Cl. A Ser. 08-10 | 11,778,756 | 59 | 0 | 59 | 0 | USD | 0 | 0.00 |
| Schultze Off. Fd. Cl. A S. 10-07 SP | 3,646,060 | 1,167 | 0 | 1,167 | 0 | USD | 0 | 0.00 |
| Total | | | | | | | 0 | 0.00 |
| Relative Value | | | | | | | | |
| Highbridge Multi-Strategy Holdings Cl. BS. 3 | 10,120,403 | 3 | 0 | 3 | 0 | USD | 0 | 0.00 |
| Highbridge Multi-Strategy Holdings Cl. BS. 4 | 10,163,442 | 8 | 0 | 8 | 0 | USD | 0 | 0.00 |
| Total | | | | | 0 | | 0 | 0.00 |
| Directional Trading | | | | | | | | |
| Drawbridge Global Macro Ltd. SPV Assets | 10,141,907 | 76 | 0 | 76 | 0 | USD | 0 | 0.00 |
| Total | | | | | 0 | | 0 | 0.00 |
| Total Hedge Funds, which are not traded on a stock exchange or on another regulated market | | | | | | | 0 | 0.00 |
| Total Securities | | | | | | | 0 | 0.00 |

Information relating to events having special financial or legal importance

1) Winding up of the "SAAF II (CH)" umbrella-fund, investment fund under Swiss law with special risk" (of the "miscellaneous funds for alternative investment" type) with both the "SAAF II (CH) Global Fund" and the "SAAF II (CH) Long Short Equity Fund" sub-funds.

Schweizerische Gesellschaft für Kapitalanlagen SGK AG, Zurich, as the fund manager, and Clariden Leu AG, Zurich, as the custodian bank, with the communication of December 20th, 2010 in the Swiss Official Gazette of Commerce (SHAB) as well as on the Internet platform Swiss Fund Data (official publication media of the "SAAF II (CH)" umbrella fund) has terminated the collective investment agreement that was concluded with the investors of the "SAAF II (CH)" Umbrella-Fund with the two sub-funds "SAAF II (CH) Global Fund" and "SAAF II (CH) Long Short Equity Fund", in observance of the one-month notice period, as of January 20th 2011, on the basis of Article 96, paragraph 1, point a, of the Swiss Federal Collective Investment Act (KAG) and § 25, point 2, of the Fund Agreement.

The issuance of new and the redemption of issued fund units of the two sub-funds "SAAF II (CH) Global Fund" and "SAAF II (CH) Long Short Equity Fund" of the "SAAF II (CH)" umbrella fund, as well as the publication of the net asset value of the fund units of the sub-funds, were suspended with effect of December 20th, 2010. Redemption requests which had been submitted to the custodian bank, up until 3:00 PM (CET) of October 25th, 2010 are not affected by the same.

The umbrella fund, as well as the sub-funds, was put into liquidation by the fund manager and the custodian bank following the termination of the collective investment agreement. The liquidation of the umbrella fund as well as the sub-funds is incumbent upon the fund management, who will conclude their liquidation acts with a final report (including a liquidation balance sheet) that is to be audited by the audit company. Following approval of the final payment by the Swiss Financial Market Supervisory Authority (FINMA), Bern, as regulatory authority, and consent of the Swiss Federal Tax Authorities (ESTV), Bern, the liquidation proceeds of the sub-funds will then be paid out, following deduction of all parts subject to withholding tax, by the custodian bank to the investors. The investors will be informed by the fund management and the custodian bank about the conclusion of the liquidation of the sub-funds and the justification of the final payment through respective publication in the publication media of the umbrella fund or of the sub-funds.

All costs and expenses incurred in conjunction with the liquidation will be borne by the fund management. In accordance with § 18 of the fund agreement, this is without prejudice to the custodian banks fees.

2a) First partial repayment of the liquidation proceeds

A first partial repayment (repayment of capital) was initiated, with value date of May 20th, 2011, for the unit holders of the SAAF II (CH) Global Fund sub-fund as follows:

| | |
|--|------------|
| SAAF II (CH) Global Fund CHF Valor 2009898 | CHF 74.00 |
| SAAF II (CH) Global Fund EUR Valor 2005644 | EUR 80.00 |
| SAAF II (CH) Global Fund USD Valor 795536 | USD 125.00 |

2b) Second partial repayment of the liquidation proceeds

A second partial repayment (repayment of capital) was initiated, with value date of September 9th, 2011, for the unit holders of the SAAF II (CH) Global fund sub-fund as follows:

| | |
|--|-----------|
| SAAF II (CH) Global Fund CHF Valor 2009898 | CHF 7.00 |
| SAAF II (CH) Global Fund EUR Valor 2005644 | EUR 7.00 |
| SAAF II (CH) Global Fund USD Valor 795536 | USD 10.70 |

2c) Final payment of the liquidation proceeds

The final payment for the unit holders of the SAAF II (CH) Global Fund sub-fund will be initiated in September as indicated on page 12 and subsequent.

3) Assumption of the custodian bank role by Credit Suisse AG and transfer of investment decisions

Credit Suisse AG intends to fully integrate Clariden Leu AG into its organization, subject to approval of the Swiss Financial Market Supervisory Authority (FINMA). The merger between Clariden Leu AG and Credit Suisse AG has taken place in the form of a merger through absorption in compliance with the Swiss Mergers Act. The merger between Credit Suisse AG and Clariden Leu AG became legally effective, subject to all necessary authorizations, including the approval of the Swiss Financial Market Supervisory Authority (FINMA), on April 2nd, 2012. At said time, Clariden Leu AG was liquidated and all rights and obligations of Clariden Leu AG passed over (by means of universal succession) to Credit Suisse AG. From this time point forward, all functions assumed by Clariden Leu AG were taken over by Credit Suisse AG.

Following receipt of the approval of the Swiss Financial Market Supervisory Authority (FINMA), from April 2nd, 2011, Credit Suisse AG, Zurich has taken over the role as custodian bank and paying agent for the SAAF II (CH), investment fund under Swiss law with special risk, contractual umbrella fund under Swiss law (of the

“miscellaneous funds for alternative investment” type) with the following sub-funds: SAAF II (CH) Global Fund (in Liquidation), SAAF II (CH) Long Short Equity Fund (in Liquidation) from Clariden Leu AG, Zurich. The take-over of the role as custodian bank and paying agent by Credit Suisse AG will occur without charge for the investors.

Furthermore, the investment decisions of the SAAF II (CH) investment fund under Swiss law with special risk, contractual umbrella fund under Swiss law (of the “miscellaneous funds for alternative investment” type) with the following sub-funds: SAAF II (CH) Global Fund (in Liquidation), SAAF II (CH) Long Short Equity Fund (in Liquidation), were transferred to Credit Suisse AG. The publication relating to the transfer of the investment decisions is solely for informational purposes.

The rights of the investors are not affected by the foreseen modification of the prospectus. Article 27, paragraph 3 of the Swiss Collective Investment Act (KAG) is therefore not applicable. The modifications in the wording and sales prospectus with integrated fund agreement can be obtained free of charge from the fund management.

4) Take-over of the role as fund management by Credit Suisse Funds AG

Credit Suisse Funds AG, Zurich intends to fully integrate Schweizerische Gesellschaft für Kapitalanlagen SGK AG, Zurich into its own organization. The merger between Credit Suisse Funds AG, Zurich and Schweizerische Gesellschaft für Kapitalanlagen SGK AG, Zurich took place in the form of merger by absorption in compliance with the Swiss Mergers Act. The merger between Credit Suisse Funds AG, Zurich and Schweizerische Gesellschaft für Kapitalanlagen SGK AG, Zurich became legally effective on July 6th, 2012, following receipt of all necessary authorizations, including legal company resolutions as well as the approval of the Swiss Financial Market Supervisory Authority (FINMA). At said time, Schweizerische Gesellschaft für Kapitalanlagen SGK AG, Zurich was liquidated and all rights and obligations of Schweizerische Gesellschaft für Kapitalanlagen SGK AG, Zurich legally passed over (by means of universal succession) to Credit Suisse Funds AG, Zurich. From this time point forward, all functions assumed by Schweizerische Gesellschaft für Kapitalanlagen SGK AG, Zurich were taken over by Credit Suisse Funds AG, Zurich.

As of July 6th, 2012, Credit Suisse Funds AG has taken the role as fund management for the following Swiss collective capital investments from Schweizerischen Gesellschaft für Kapitalanlagen SGK AG, Zurich:

- **Altinea Fund**, contractual umbrella fund under Swiss law (of the “miscellaneous fund for traditional investment” type) with the following sub-funds: Altinea Swiss Equity Fund, Altinea Global Equity Fund
- **Apenso**, contractual umbrella fund under Swiss law (of the “miscellaneous fund for traditional investment” type) with the following sub-funds: Apenso 25, Apenso 40
- **Aramus (CH) Fund – Umbrella-Fund with special risk**, contractual umbrella fund under Swiss law (of the “miscellaneous fund for alternative investment” type) with the following sub-fund: Aramus (CH) Japan Fund
- **Arvernus Capital (CH) Fund – Umbrella-Fund with special risk**, contractual umbrella fund under Swiss law (of the “miscellaneous fund for alternative investment” type) with the following sub-fund: Arvernus Capital (CH) Europe Event Driven Fund
- **AWMZ Fund**, contractual umbrella fund under Swiss law (of the “miscellaneous fund for traditional investment” type) with the following sub-funds: AWMZ Fund I, AWMZ Fund II
- **Clariden Leu (CH) Cat Bond Fund**, contractual investment fund under Swiss law (of the “miscellaneous fund for traditional investment” type)
- **Cat Asia Convert**, contractual investment fund under Swiss law (of the “securities fund” type)
- **Cat Nippon Convert**, contractual investment fund under Swiss law (of the “securities fund” type)
- **Credit Suisse (CH), miscellaneous fund for alternative investment with special risk**, contractual umbrella fund under Swiss law (of the “miscellaneous fund for alternative investment” type) with the following sub-fund: Credit Suisse (CH) Direct Access Fund
- **Credit Suisse (CH) I**, Investment fund under Swiss law with special risk, contractual umbrella fund under Swiss law (of the “miscellaneous fund for alternative investment” type) with the following sub-funds: Credit Suisse (CH) I
 - Diversified Alpha Fund (USD), Credit Suisse (CH) I - Diversified Alpha Fund (EUR), Credit Suisse (CH) I - Latin America Fund (USD) (in Liquidation), Credit Suisse (CH) I - Latin America Fund (EUR) (in Liquidation)
- **Credit Suisse (CH) Bond Fund CHF**, contractual investment fund under Swiss law (of the “miscellaneous fund for traditional investment” type)
- **Credit Suisse (CH) European Quant Equity Fund**, contractual investment fund under Swiss law (of the “miscellaneous fund for traditional investment” type)
- **Credit Suisse Triamant**, contractual umbrella fund under Swiss law (of the “miscellaneous fund for traditional investment” type) with the following sub-funds: Credit Suisse Triamant Einkommensorientiert (CHF), Credit Suisse Triamant Einkommensorientiert (EUR), Credit Suisse Triamant Ausgewogen (CHF), Credit Suisse Triamant Ausgewogen (EUR), Credit Suisse Triamant Kapitalgewinnorientiert (CHF), Credit Suisse Triamant Kapitalgewinnorientiert (EUR)

- **Credit Suisse (CH) Strategy Fund – Balanced (CHF)**, contractual investment fund under Swiss law (of the “miscellaneous fund for traditional investment” type)
- **Credit Suisse (CH) Strategy Fund – Balanced (EUR)**, contractual investment fund under Swiss law (of the “miscellaneous fund for traditional investment” type)
- **Credit Suisse (CH) Strategy Fund – Conservative (CHF)**, contractual investment fund under Swiss law (of the “miscellaneous fund for traditional investment” type)
- **Credit Suisse (CH) Swiss Equity Fund**, contractual investment fund under Swiss law (of the “miscellaneous fund for traditional investment” type)
- **Credit Suisse (CH) Swiss Small Cap Equity Fund**, contractual investment fund under Swiss law (of the “miscellaneous fund for traditional investment” type)
- **Credit Suisse (CH) Total Return Fund**, contractual umbrella fund under Swiss law (of the “miscellaneous fund for traditional investment” type) with the following sub-funds: Credit Suisse (CH) Total Return Fund (USD), Credit Suisse (CH) Total Return Fund (EUR), Credit Suisse (CH) Total Return Fund (CHF)
- **Credit Suisse (CH) US Quant Equity Fund**, contractual investment fund under Swiss law (of the “miscellaneous fund for traditional investment” type)
- **HSZ China Fund**, contractual investment fund under Swiss law, (of the “miscellaneous fund for traditional investment” type)
- **Precious Capital Global Mining & Metals Fund**, contractual investment fund under Swiss law (of the “miscellaneous fund for traditional investment” type)
- **Quantex Nucleus Fund**, contractual investment fund under Swiss law (of the “miscellaneous fund for traditional investment” type)
- **Quantex Strategic Precious Metal Fund**, contractual umbrella fund under Swiss law (of the “miscellaneous fund for traditional investment” type) with the following sub-funds: Quantex Strategic Precious Metal Fund (CHF), Quantex Strategic Precious Metal Fund (USD)
- **Quantex Environmental Fund**, contractual investment fund under Swiss law, (of the “miscellaneous fund for traditional investment” type)
- **SAAF II (CH), Investment fund under Swiss law with special risk**, contractual umbrella fund under Swiss law (of the “miscellaneous fund for alternative investment” type) with the following sub-funds: SAAF II (CH) Global Fund (in Liquidation), SAAF II (CH) Long Short Equity Fund (in Liquidation)
- **SICH - Japan Core 100 Equity Fund**, contractual investment fund under Swiss law (of the “securities fund” type)
- **Ski Valais Charity Bond Fund CHF**, contractual investment fund under Swiss law (of the “securities fund” type)

In compliance with Article 34, paragraph 4 of the Swiss Collective Investment Act (KAG) in conjunction with Article 50, paragraph 2 of the Swiss Federal Ordinance on Collective Investment Schemes (KKV) as well as in observance of the provisions relating to the freezing of deadlines in accordance with Article 34, paragraph 4 of the Swiss Collective Investment Act (KAG) in conjunction with Article 53 of the Federal Act on the Swiss Financial Market Supervisory Authority FINMAG and Article 22a, paragraph 1, letter a of the Swiss administrative Procedures Act (VwVG), it was pointed out to the investors, that they can raise objections within 30 days following the second and last publication of the take-over of the fund management function by Credit Suisse Funds AG, Zurich to the Swiss Financial Market Supervisory Authority (FINMA), Einsteinstrasse 2, Post Office Box, 3003 Bern, or they can request pay-out of their units in cash, taking into consideration the provisions of the respective fund agreement. No objections were received before expiry of the deadline for objects. The right to pay-out of the units in cash is governed by the provisions of the respective fund agreement relating to the redemption of units. The take-over of the role as fund management by Credit Suisse Funds AG, Zurich occurred without charge for the investors.

Guidelines for the assessment as well as the calculation of the net asset value (extract of the fund agreement)

1. The net portfolio value of each sub-fund and the share of assets of the individual classes (ratios) will be calculated in the accounting unit of the respective sub-fund at fair market value at the end of the accounting year as well for every day on which the units of this sub-fund were either issued or withdrawn (“issuance” or alternatively “redemption day”). For days in which the stock exchanges or alternatively the markets of the main investment countries of a sub-fund are closed (for example bank and stock exchange holidays), no calculation of the assets will take place.
2. Investments traded on a stock exchange or in another regulated market that is open to the public are to be assessed at the prices currently paid on the main market. Other investments or investments, for which no current prices are available, are to be assessed with the price that would likely have been achieved at the time of the estimation in the case of a diligent sale. For the determination of the accounting value in such a case, the fund management will make use of suitable assessment models and guidelines that are recognized as good practice.
3. Open collective capital investments are assessed at their redemption price or alternatively their net portfolio value. In the event in which they are regularly traded on a stock market or on another regulated market that is open to the public, then the fund management can assess these in accordance with point 2.
4. The value of money market instruments that are not traded on a stock market or in another regulated market that is open to the public shall be determined as follows: the assessment of such investments will, starting out with the net acquisition price, be successively adjusted to the conversion price under stabilization of the thereby resulting investment return. In the event of significant modifications of the market conditions, the assessment guidelines of the individual investments will be adjusted to the new market returns. In so doing, in the event of no current market price, one will generally base oneself on the assessment of money market instruments having the same features (quality and headquarter location of the issuer, issuance currency, term).
5. Bank deposits are assessed with their exposure amount plus accrued interest. The assessment guidelines for bank time deposits will be adjusted to the new circumstances in the event of significant changes in market conditions or of credit rating.
6. The net portfolio value of a unit of a class of a sub-fund results from the market value of the proportion of assets attributable to the respective unit class, less any possible liabilities of this sub-fund, which are allocated to the respective unit class, divided by the number of the outstanding units of the corresponding class. Rounding takes place to the smallest common digit of the accounting unit of the fund.
7. The market value proportions of the net fund assets of a sub-fund (assets of the sub-fund, minus liabilities), which are to be allocated to the respective unit classes, will first be determined upon the first issuance of multiple unit classes (when this occurs all at the same time) or alternatively upon the first issuance of a further unit class, on the basis of the circumstances pertaining to the sub-fund of each unit class. The proportions will be calculated anew upon the occurrence of the following events:
 - a) The issuance or redemption of units;
 - b) On the effective date of disbursements, as long as (i) such disbursement only accrues to certain classes (disbursement classes) or, inasmuch as (ii) the disbursements of the various classes in percent of their respective net asset value turn out differently, or, inasmuch as (iii) varying fees or cost burdens apply to the disbursements of the various classes in percent of the disbursement;
 - c) The calculation of the portfolio value, in the framework of allocation of liabilities (including due and accrued costs and fees) to the various unit classes, inasmuch as the liabilities of the various unit classes in percent turn out be different from those of their respective net asset values, namely, in the case in which (i) different fee rates can be applicable for the various unit classes, or, in the event in which (ii) there are class-specific cost burdens that occur;
 - d) Inventory calculation, in the framework of allocation of income or capital income to the various unit classes, inasmuch as the income or capital income accrues from transactions, which were engendered solely in the interest of one unit class or in the interest of multiple unit classes, however not on a proportional basis to their proportion of the net assets of a sub-fund.

Explanatory notes to the financial statements as of June 30th, 2012

Explanatory note 1: Sales restriction USA.

According to American legislation, units of the fund cannot be either sold or delivered to the USA. For investors having American citizenship or for investors who are subject to American income tax, it is therefore recommended that they consult a tax consultant prior to the purchase of units of the fund. Such a purchase could have harmful consequences for the investor under American tax law.

Explanatory note 2: Figures and information.

The figures and information contained in this report are drawn upon past history. They cannot be understood to be assurances of future developments.

Explanatory note 3: Use of derivative financial instruments.

When it comes to use, assessment and disclosure, transactions in derivative financial instruments that are undertaken in the framework of the provisions of the fund regulations conform with the guidelines of the Schweizerischen Gesellschaft für Kapitalanlagen [Swiss Investment Company], as well as according to the corresponding provisions of the Swiss Collective Investment Act (KAG), of the Swiss Federal Ordinance on Collective Investment Schemes (KKV), as well as Articles 25 through 50 of the ordinance of the Swiss Financial Market Supervisory Authority (FINMA) relating to collective capital investments (KKV-FINMA).

Explanatory note 4: Information regarding Swiss Funds Association guidelines for transparency in management commissions.

The fund management can pay rebates to the following institutional investors, who from an economic point of view, hold fund units for third parties, out of the distribution portion of the administrative commissions:

- Life insurance companies
- Pension funds and other pension schemes
- Investment foundations
- Swiss fund management companies
- Foreign fund managers and companies
- Investment companies

Subsequently, the fund management can pay retrocession commissions to the hereinafter indicated distributors out of the distribution portion:

- Authorized distributors
- Fund managers, banks, securities dealers, the Swiss Post as well as insurance companies
- Distribution partners, that exclusively place the fund units with institutional investors with professional treasury departments
- Asset managers

Explanatory note 5: Key figures

Total Expense Ratio (TER)

The TER (Total Expense Ratio) describes the sum of all the periodically accrued costs and fees that are charged to the net assets, and this retroactively as a percent rate of the net assets.

Portfolio Turnover Rate (PTR)

The PTR can be deemed to be an indicator for the trade activity of the fund (without purchases and sales based upon subscriptions and redemptions) and is expressed as a percent of the average fund assets over the course of the preceding twelve months. The PTR is calculated according to the SFA guidelines.



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